

Fig. 1

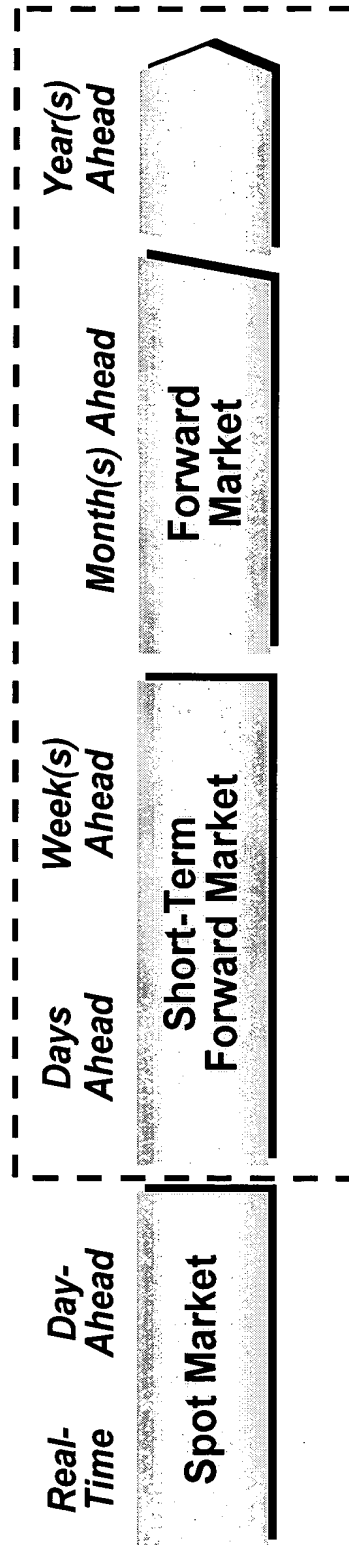


Fig. 2

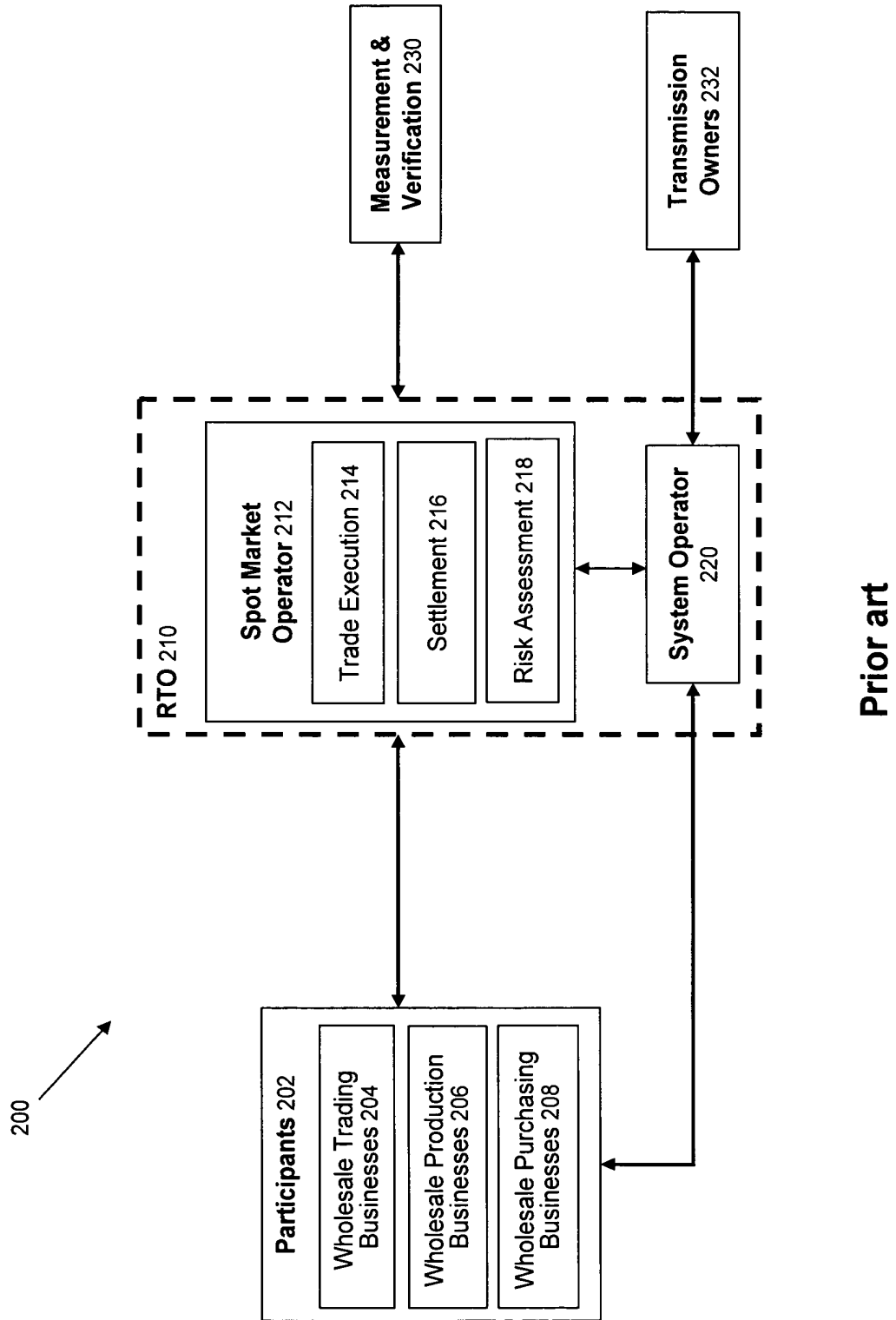


Fig. 3

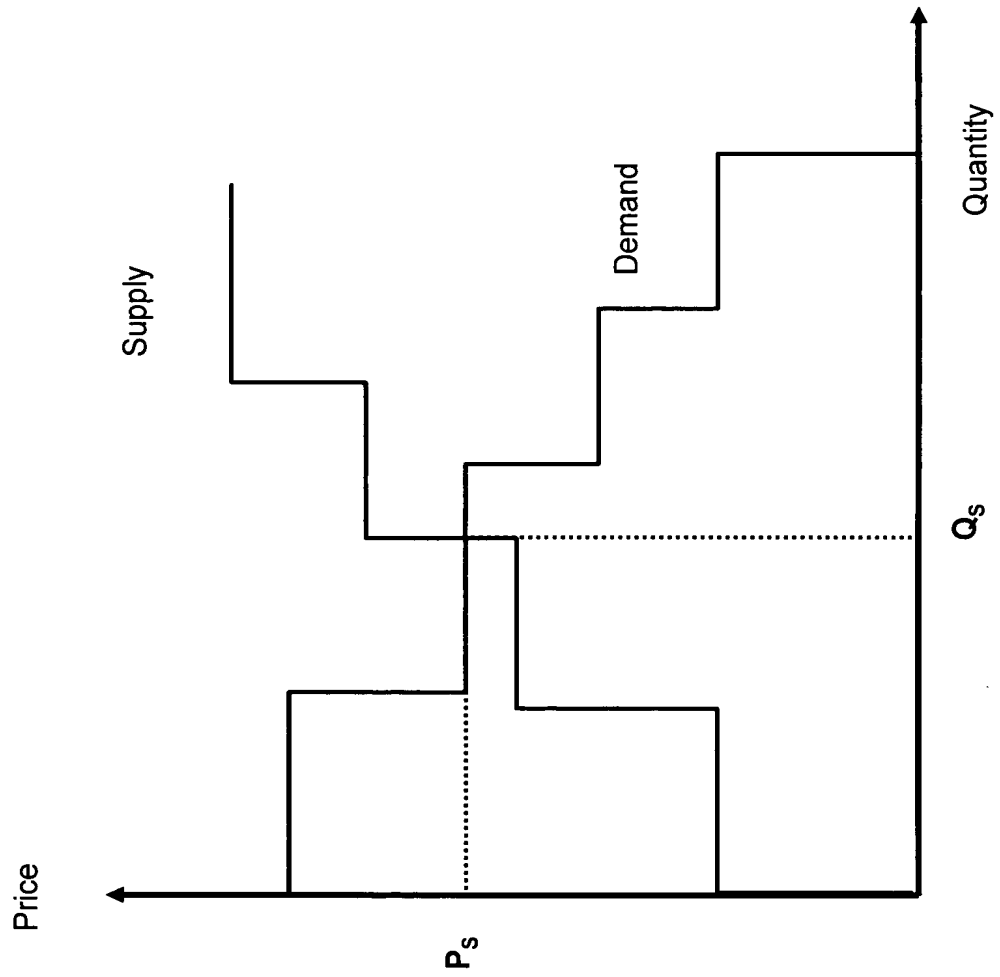


Fig. 4

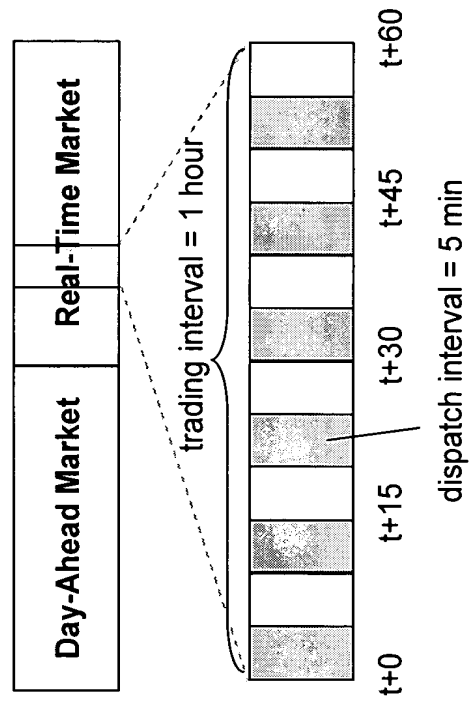
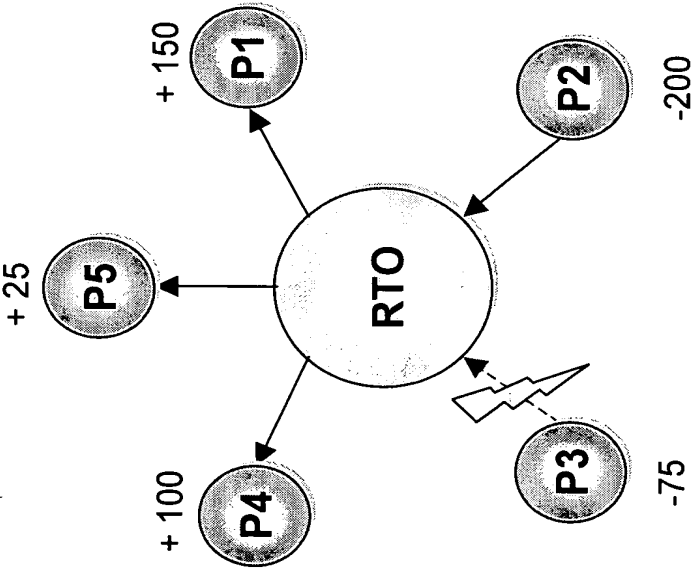
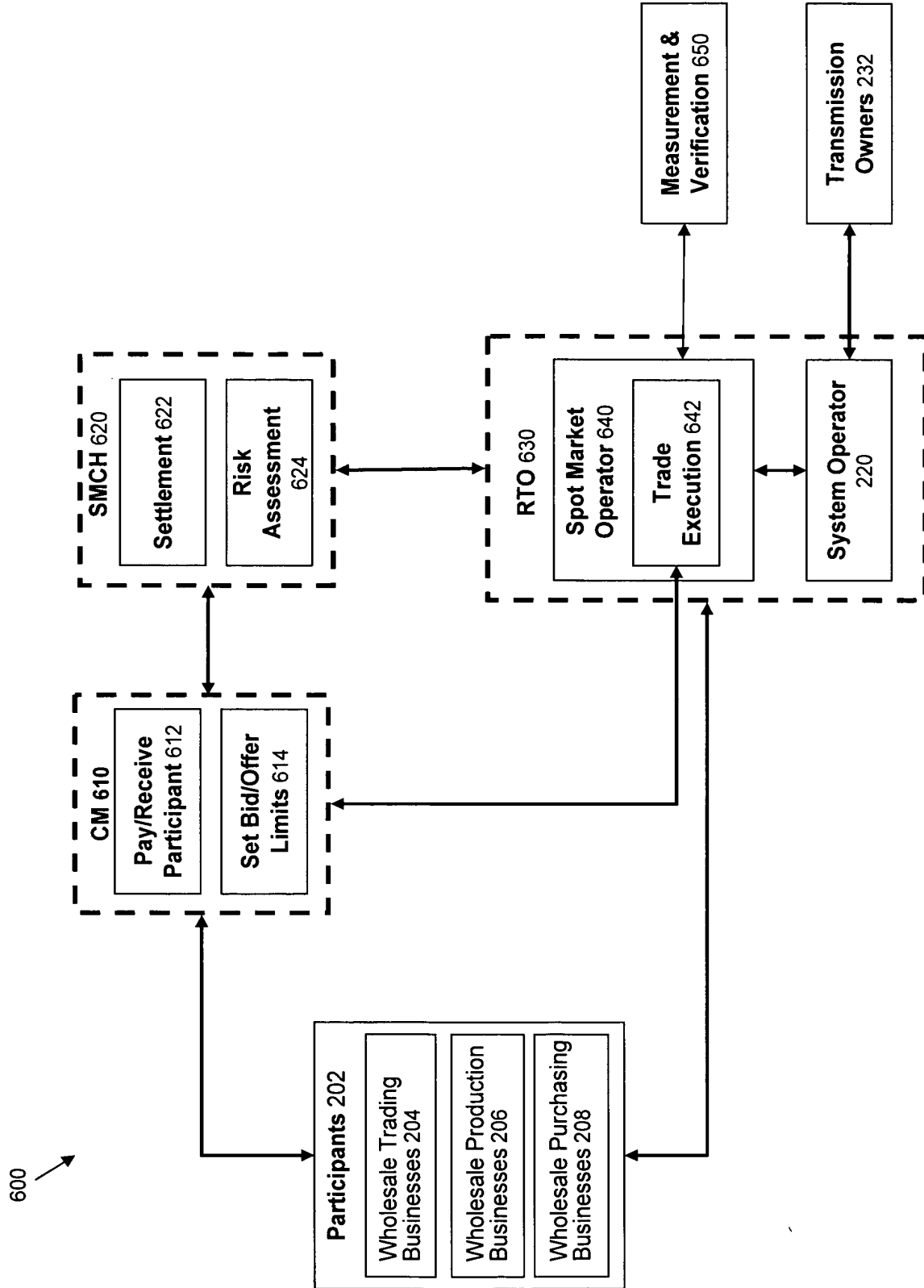


Fig. 5



Participant	Settlement	Default Share	Net Settlement
Participant 1	+ 150	- 23.7	+ 126.3
Participant 2	- 200	- 31.6	- 231.6
Participant 3	- 75	Defaulted	0
Participant 4	+ 100	- 15.8	+ 84.2
Participant 5	+ 25	- 3.9	+ 21.1

Fig. 6



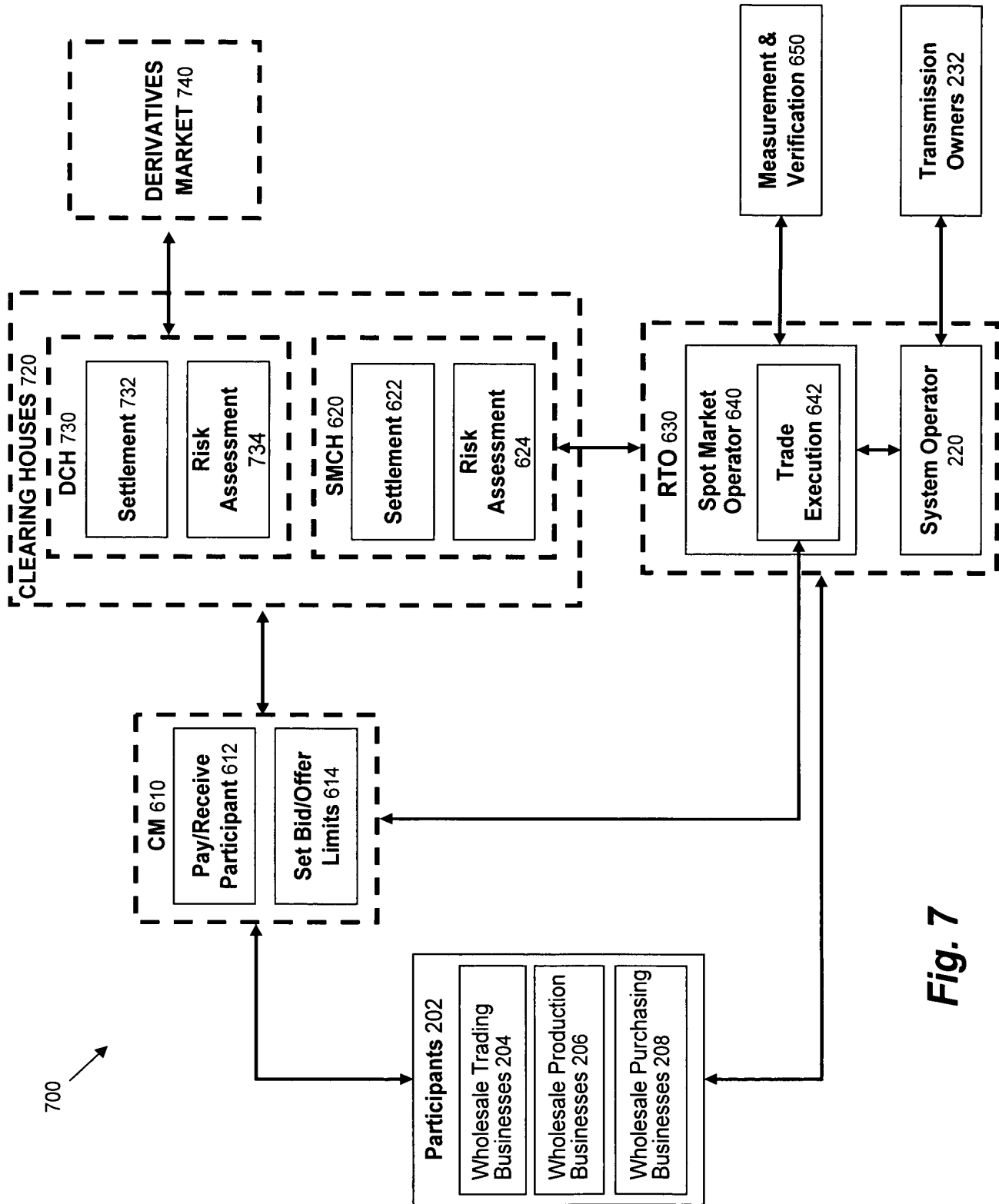
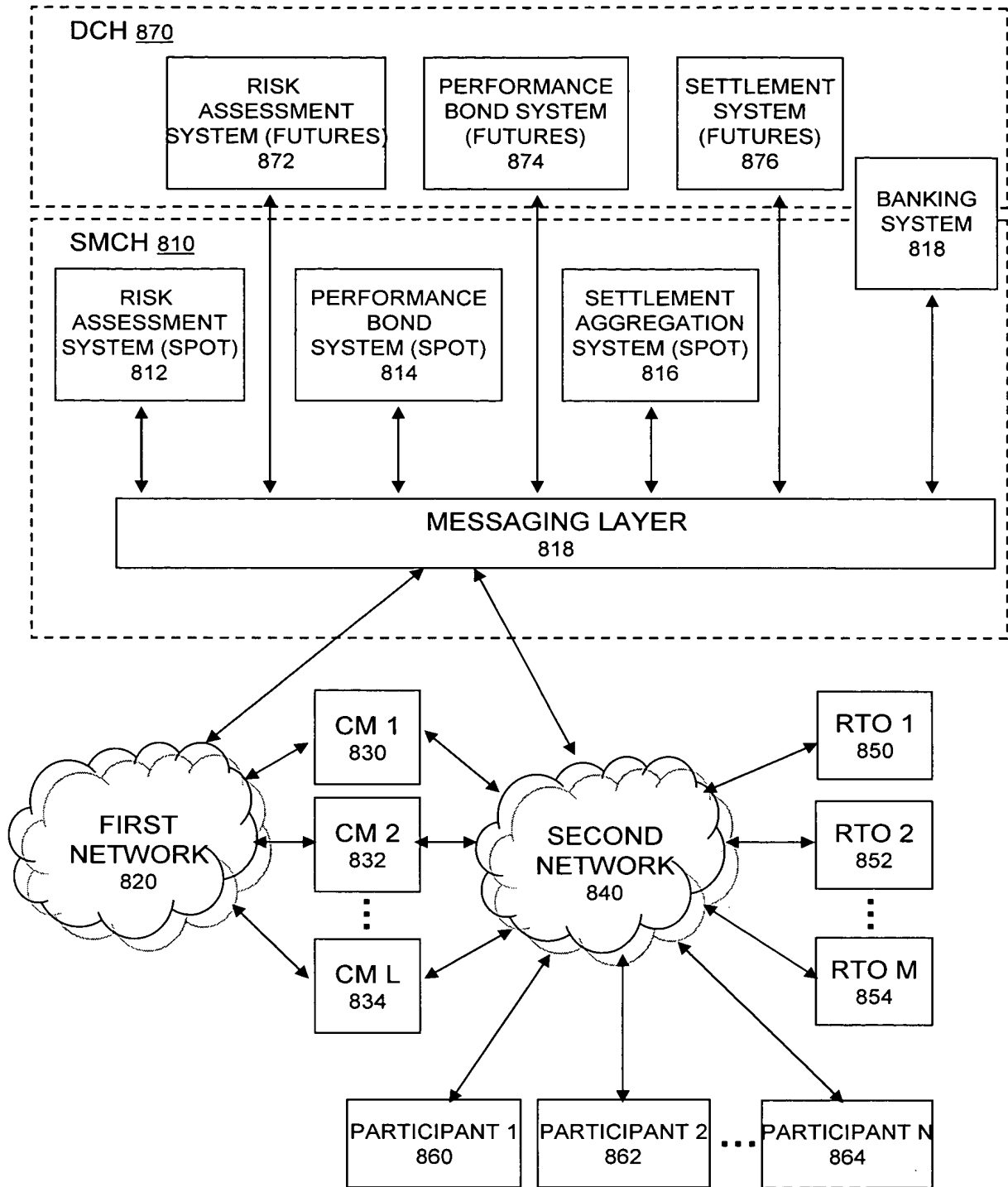


Fig. 7



800

Fig. 8

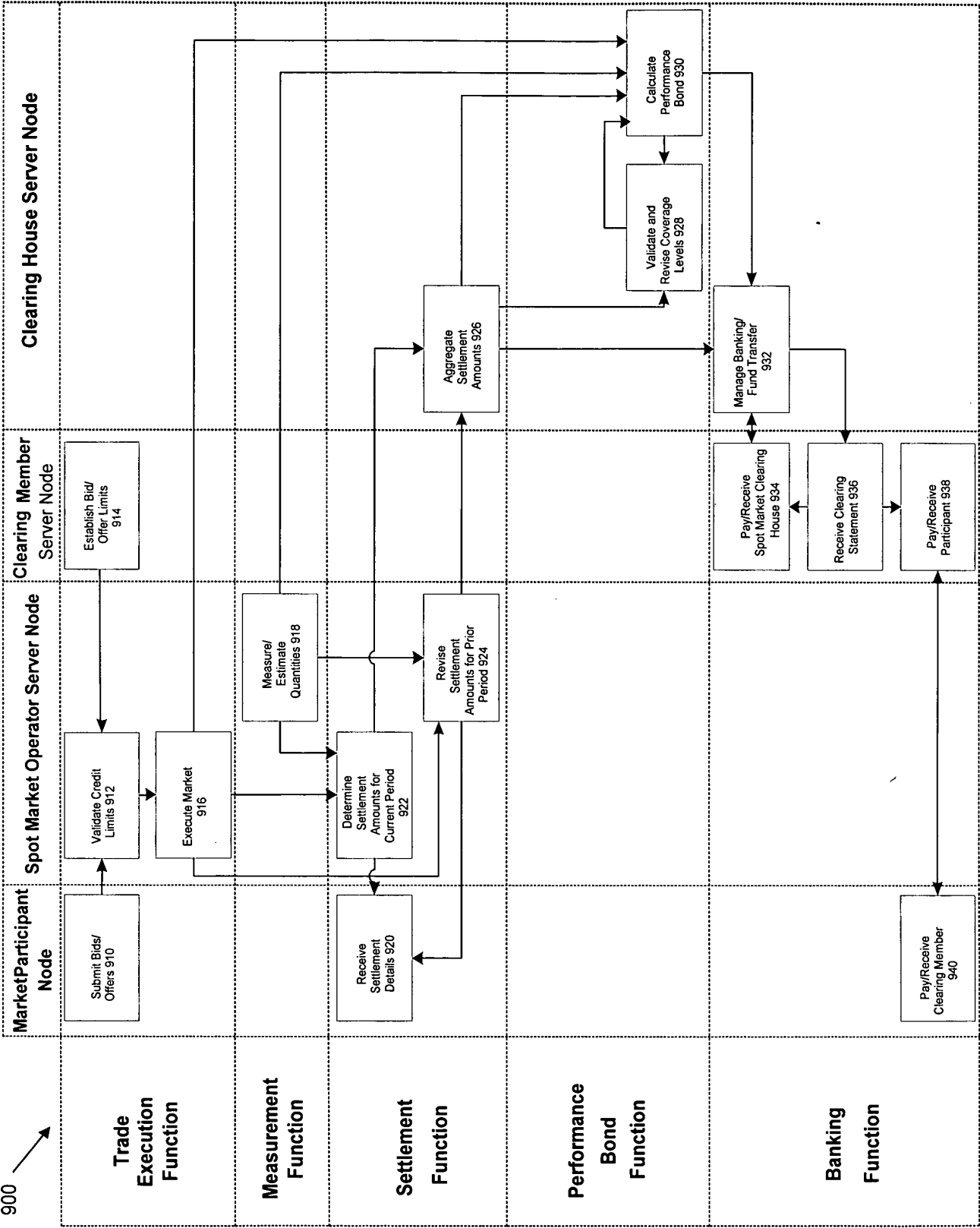


Fig. 9

Fig. 10

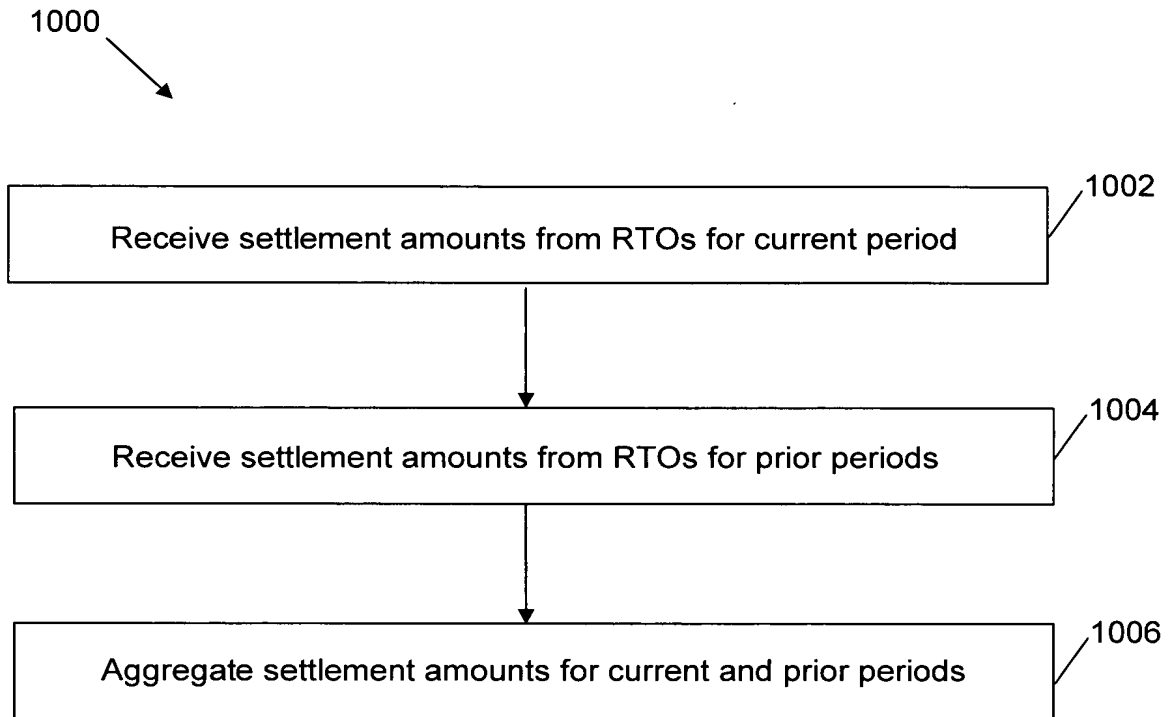


Fig. 11

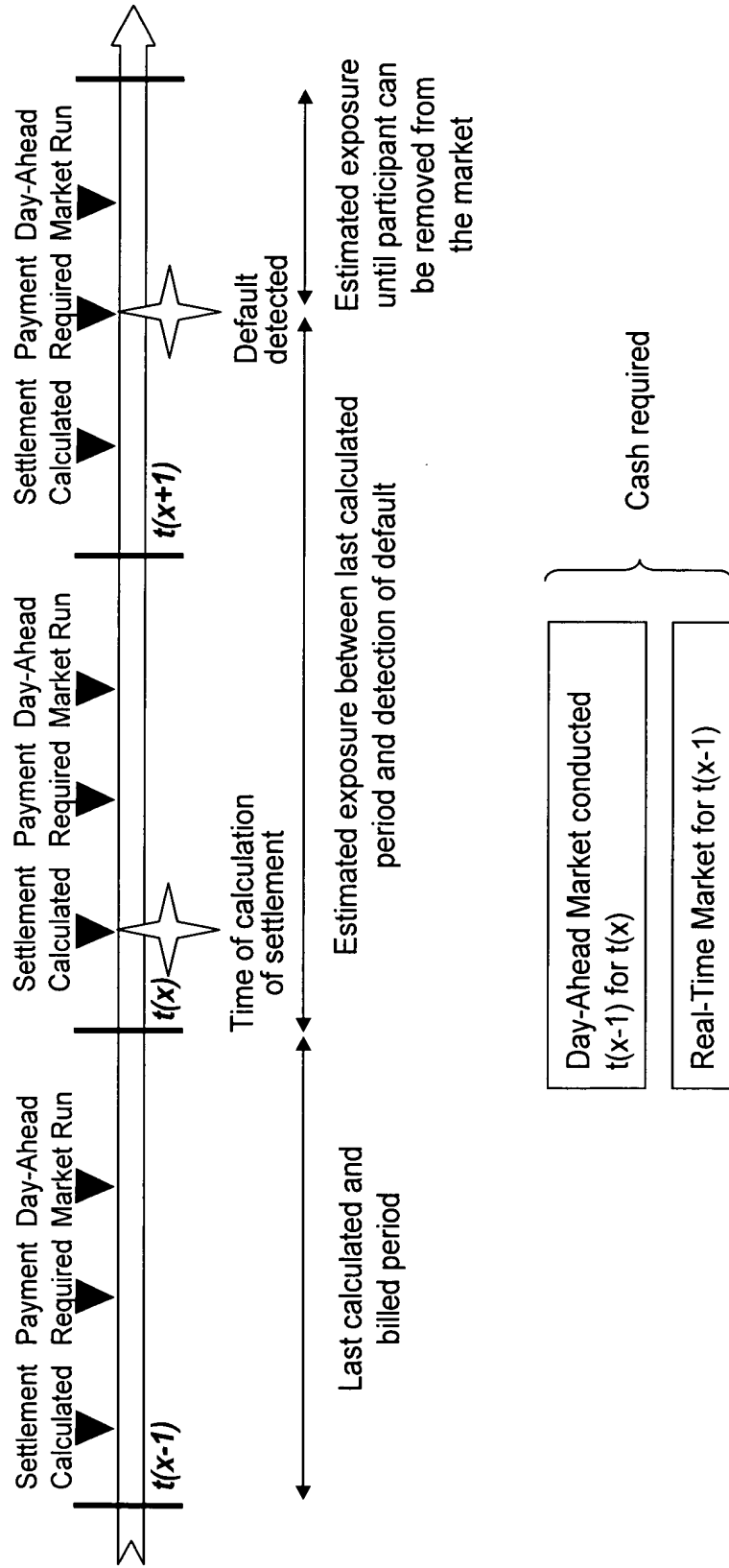


Fig. 12

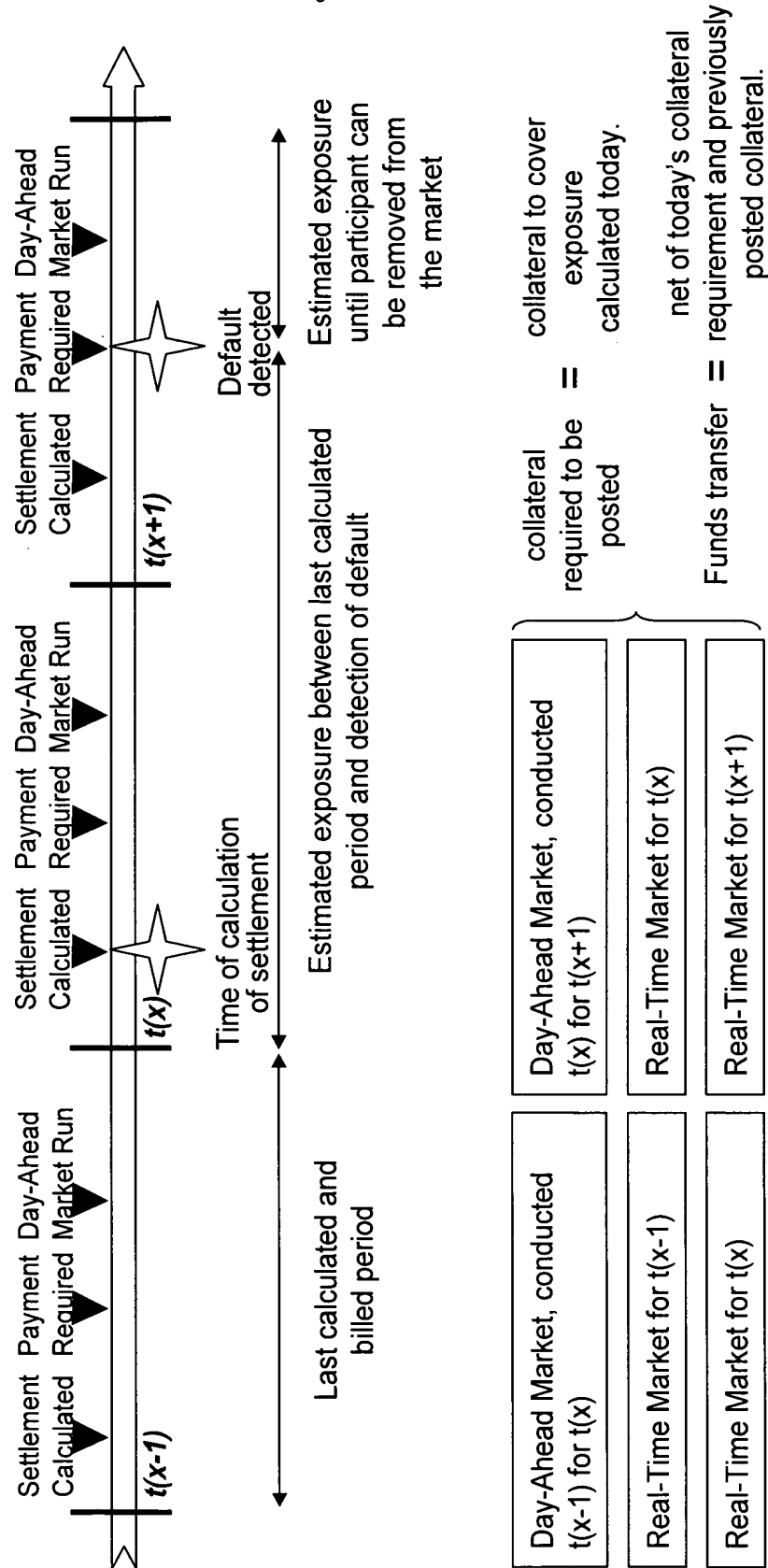


Fig. 13

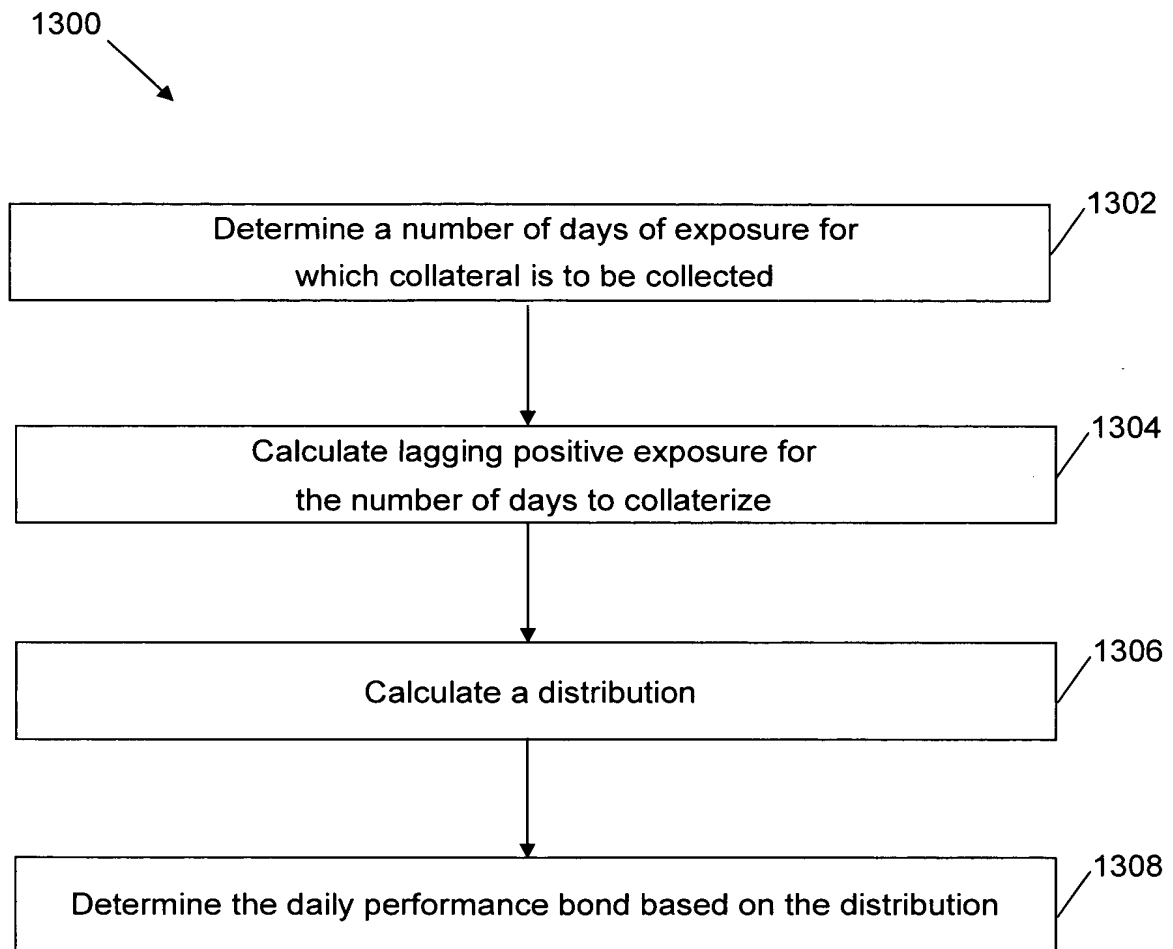


Fig. 14a

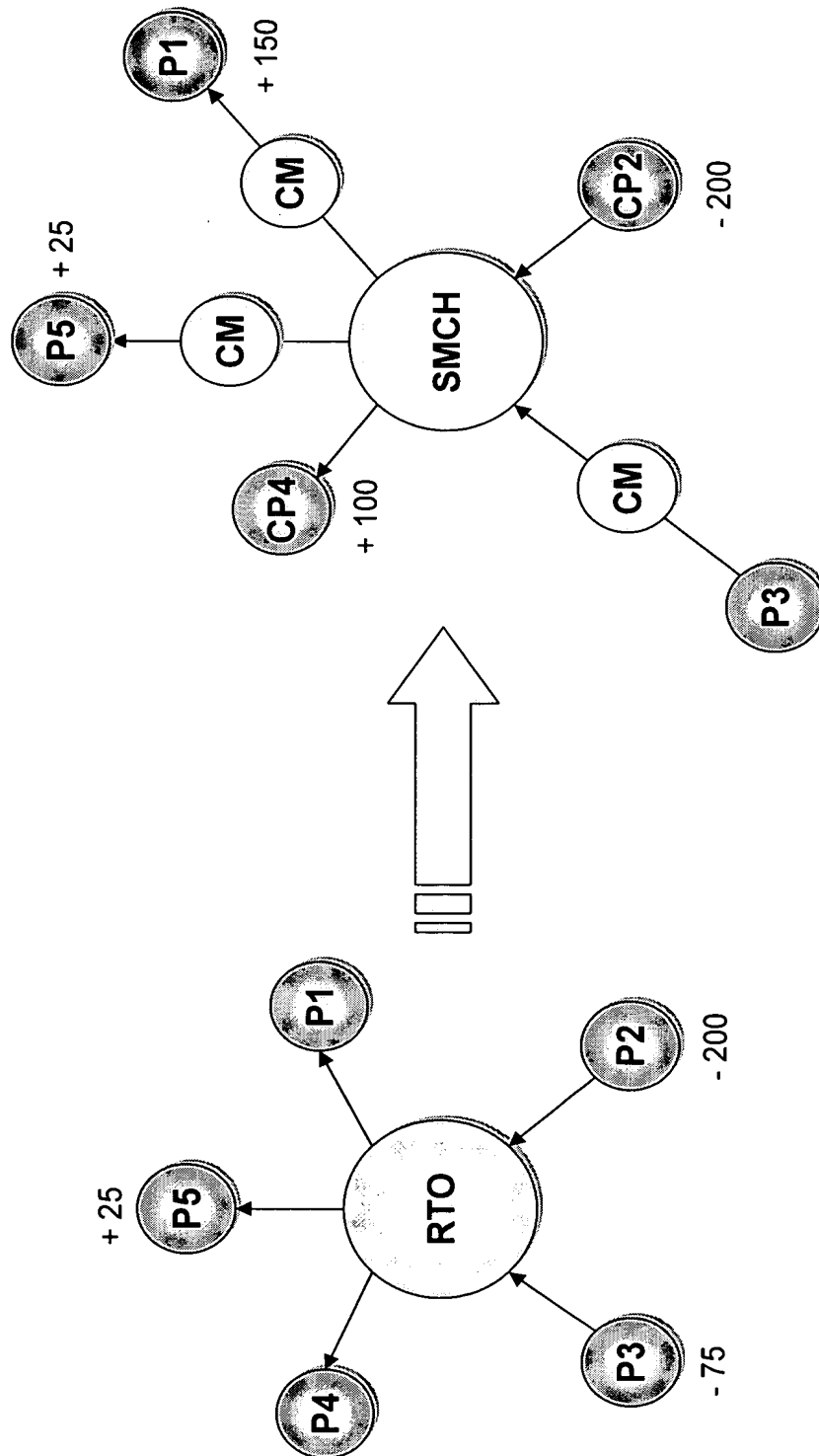


Fig. 14b

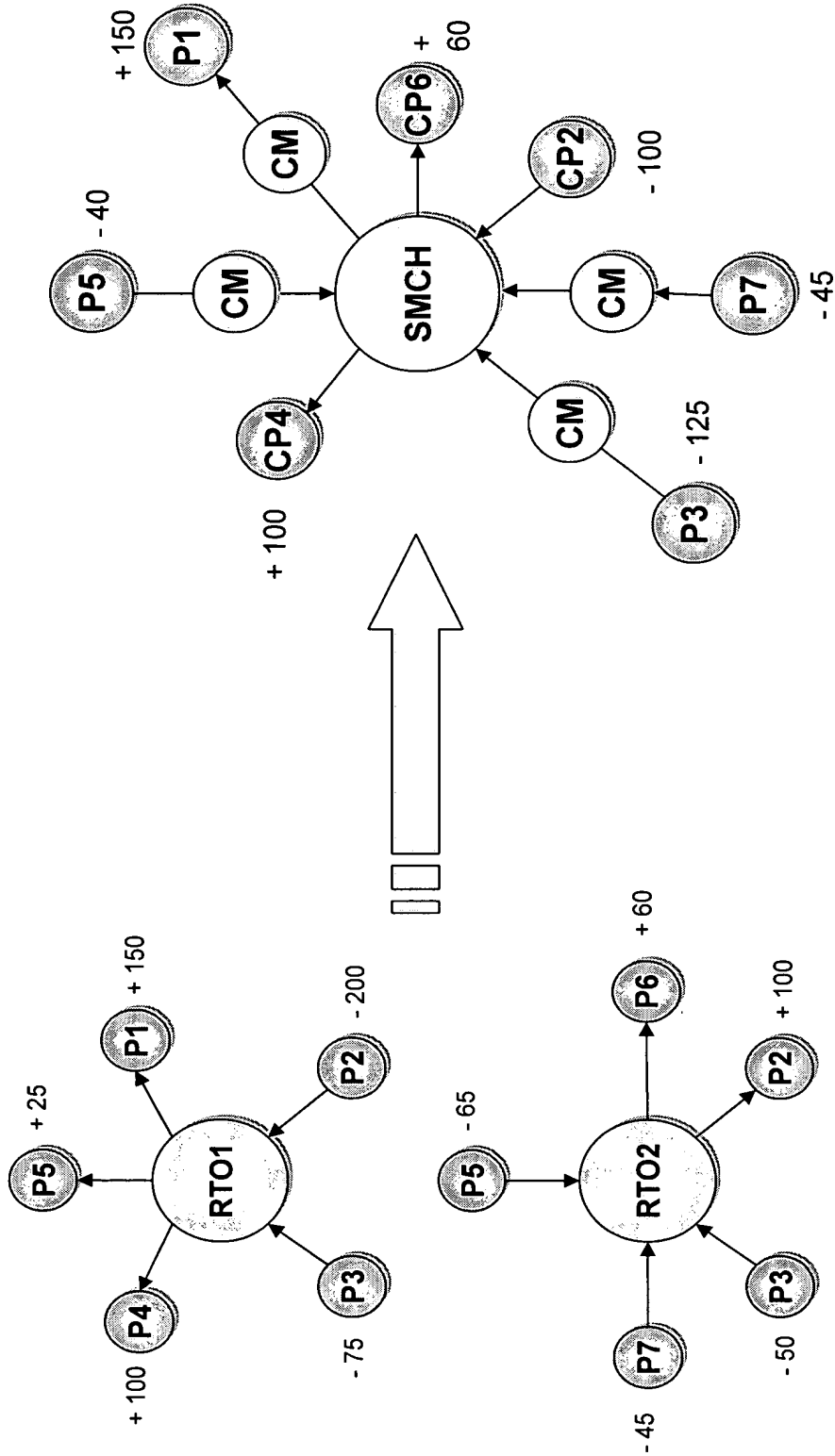


Fig. 14c

